AMENDMENTS TO THE CLAIMS

The following is a complete listing of the claims:

1.   (Currently Amended) A method for dynamic quantity orders in an electronic trading environment, the method comprising:

    receiving a dynamic quantity order [[at]] <u>by a computing device of</u> an electronic exchange, wherein the dynamic quantity order <s>is received in a message</s> compris<u>es</u>[[ing]] a price and a desired order quantity, wherein the dynamic quantity order is associated with an order quantity <u>by the computing device of the electronic exchange</u>, wherein the order quantity is initially the desired order quantity, [[and]] wherein the dynamic quantity order is <s>sorted based on the price</s> <u>placed</u> into an order queue <u>based on the price</u>;

    <u>estimating by the computing device of the electronic exchange a potential order quantity at the price</u>;

    increasing [[at]] <u>by the computing device of</u> the electronic exchange the order quantity to an increased order quantity <u>based on the potential order quantity</u> <s>such that a possibility of the desired order quantity getting filled is increased</s>; and

    dynamically adjusting [[at]] <u>by the computing device of</u> the electronic exchange the order quantity based on a total quantity in the order queue at the price.

2.   (Cancelled)

3.   (Previously Presented)   The method of claim 1, wherein the order queue is processed by the electronic exchange such that orders are filled based on a pro-rata priority.

4.   (Currently Amended) The method of claim 3, further comprising:

    when the dynamic quantity order is received at the electronic exchange, assigning <u>by the computing device of the electronic exchange</u> a first weight parameter to the dynamic quantity order based on the desired order quantity and the total order quantity in the order queue<u>, wherein the order quantity is increased to the increased order quantity further based on the first weight parameter</u>[[;]]

    <s>estimating a potential order quantity that will be filled in the order queue at the price; and</s>

~~increasing the order quantity for the dynamic quantity order based on the estimated potential order quantity~~.

5.   (Currently Amended) The method of claim <u>1</u> [[4]], wherein the dynamic quantity order further comprises a percentage ~~associated with an estimated order quantity that will be filled in the order queue~~.

6.   (Currently Amended) The method of claim 5, wherein the step of estimating the potential order quantity is <u>further</u> based on the percentage.

7.   (Currently Amended) The method of claim <u>1</u> [[4]], wherein the step of estimating the potential order quantity is based on a default set by the electronic exchange.

8.   (Previously Presented)   The method of claim 4, further comprising:

when the order quantity associated with the dynamic quantity order is increased, assigning a second weight parameter to the dynamic quantity order, wherein the second weight parameter is determined based on the increased order quantity and a new total order quantity in the order queue at the price.

9.   (Cancelled)

10.   (Original)   The method of claim 1, further comprising:

detecting a filled order quantity associated with the dynamic quantity order;

determining that the filled order quantity is not lower than the desired order quantity of the dynamic quantity order; and

attempting to delete a remaining order quantity associated with the increased order quantity.

11.   (Currently Amended) The method of claim 1, further comprising:

detecting a filled order quantity associated with the dynamic quantity order;

determining that the filled order quantity is lower that the desired order quantity of the dynamic quantity order; and

dynamically adjusting the increased order quantity <u>based on a new order quantity</u> <u>in the order queue at the price</u> ~~such that a possibility of a remaining portion of the desired~~ ~~order quantity being filled is increased~~.

12.   (Cancelled)

13.   (Previously Presented)   The method of claim 1, further comprising:

applying a fee to be paid by a trader associated with the dynamic quantity order for increasing the order quantity.

14.   (Original)   The method of claim 13, wherein at least a portion of the fee is to be paid to the electronic exchange.

15.   (Original)   The method of claim 13, wherein the fee is to be paid when at least a portion of the order quantity is filled.

16.   (Currently Amended) A method for dynamic quantity orders in an electronic trading environment, the method comprising:

sending a dynamic quantity order [[from]] <u>by</u> a client device to an electronic exchange, wherein the dynamic quantity order ~~is sent in a message~~ compris<u>es</u>[[ing]] a price and a desired order quantity to be filled;

receiving the dynamic quantity order [[at]] <u>by a computing device of</u> the electronic exchange, wherein the dynamic quantity order is associated with an order quantity <u>by the computing device of the electronic exchange</u>, wherein the order quantity is initially the desired order quantity;

placing <u>by the computing device of the electronic exchange</u> the dynamic quantity order in a pro-rata order queue <u>at the price</u>;

<u>estimating by the computing device of the electronic exchange a potential order</u> <u>quantity at the price</u>;

increasing <u>by the computing device of the electronic exchange</u> the order quantity of the dynamic quantity order <u>based on the potential order quantity</u> ~~such that a possibility~~ ~~of the desired order quantity getting filled is increased~~; and

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dynamically adjusting <u>by the computing device of the electronic exchange</u> the increased order quantity based on a current total quantity in the order queue at the price.

17-18. (Cancelled)

19.   (Currently Amended) The method of claim 16, further comprising:

when the dynamic quantity order is received at the electronic exchange, assigning <u>by the computing device of the electronic exchange</u> a first weight parameter to the dynamic quantity order based on the desired order quantity and the current total available order quantity in the pro-rata order queue at the price<u>, wherein the order quantity is increased to the increased order quantity further based on the first weight parameter</u>[[;]]

~~calculating an estimated order quantity that will potentially be filled in the order queue at the price; and~~

~~increasing the order quantity of the dynamic quantity order so that if the estimated order quantity will be filled, the desired order quantity of the dynamic quantity order will be filled~~.

20.   (Currently Amended) The method of claim <u>16</u> [[19]], wherein the dynamic quantity order further comprises a percentage ~~associated with an estimate of the order quantity that will be filled~~.

21.   (Currently Amended) The method of claim 20, wherein the step of ~~calculating~~ <u>estimating the potential order quantity</u> is further based on the percentage.

22.   (Previously Presented)   The method of claim 19, further comprising:

when the order quantity associated with the dynamic quantity order is increased, assigning a second weight parameter to the dynamic quantity order, wherein the second weight parameter is determined based on the increased order quantity and a new current total order quantity in the order queue at the price.

23.   (Original)   The method of claim 16, further comprising:

detecting a filled order quantity associated with the dynamic quantity order;

determining that the filled order quantity is not lower than the desired order quantity of the dynamic quantity order; and

attempting to delete a remaining order quantity associated with the increased order quantity.

24.   (Currently Amended) The method of claim 16, further comprising:

detecting a filled order quantity associated with the dynamic quantity order quantity;

determining that the filled order quantity is lower than the desired order quantity of the dynamic quantity order; and

dynamically adjusting the increased order quantity based on a new current total quantity in the order queue at the price such that the possibility of a remaining portion of the desired order quantity will be filled is increased.

25.   (Cancelled)

26.   (Original)   The method of claim 16, further comprising:

applying a fee to be paid by a trader associated with the dynamic quantity order.

27.   (Original)   The method of claim 26, wherein the fee is to be paid when at least a portion of the order quantity associated with the dynamic quantity order is filled.

28.   (Currently Amended) A computer readable medium having stored therein instructions executable by a processor to perform a method comprising for execution on a computer, the instructions causing a machine to perform the following method steps:

receiving a dynamic quantity order [[at]] by a computing device of an electronic exchange, wherein the dynamic quantity order is received in a message comprises[[ing]] a price and a desired order quantity, wherein the dynamic quantity order is associated with an order quantity by the computing device of the electronic exchange, wherein the order quantity is initially the desired order quantity, [[and]] wherein the dynamic quantity order is sorted based on the price placed into an order queue based on the price;

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estimating by the computing device of the electronic exchange a potential order quantity at the price;

increasing [[at]] by the computing device of the electronic exchange the order quantity to an increased order quantity based on the potential order quantity such that a possibility of the desired order quantity getting filled is increased; and

dynamically adjusting [[at]] by the computing device of the electronic exchange the order quantity based on a total quantity in the order queue at the price.

29.   (Currently Amended)   A computer readable medium having stored therein instructions executable by a processor to perform a method comprising for execution on a computer, the instructions causing a machine to perform the following method steps:

sending a dynamic quantity order [[from]] by a client device to an electronic exchange, wherein the dynamic quantity order is sent in a message comprises[[ing]] a price and a desired order quantity to be filled;

receiving the dynamic quantity order [[at]] by a computing device of the electronic exchange, wherein the dynamic quantity order is associated with an order quantity by the computing device of the electronic exchange, wherein the order quantity is initially the desired order quantity;

placing by the computing device of the electronic exchange the dynamic quantity order in a pro-rata order queue at the price;

estimating by the computing device of the electronic exchange a potential order quantity at the price;

increasing by the computing device of the electronic exchange the order quantity of the dynamic quantity order based on the potential order quantity such that a possibility of the desired order quantity getting filled is increased; and

dynamically adjusting by the computing device of the electronic exchange the increased order quantity based on a current total quantity in the order queue at the price.

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